Statistics 6540 (Spring 2017)
Applied Stochastic Processes

Instructor	Prof. Shili Lin, 440A Cockins Hall, 2-7404
Lectures	MWF 10:20-11:15 AM, Cockins Hall 240. No classes on Jan 16, Mar 13, 15, & 17.
Office Hours	MW 9:10-10:00 AM and by prior appointment
Grader	Mr. Liubo Li; email: li.2201@buckeymail.osu.edu
Website	http://carmen.osu.edu

Required Textbook
Taylor and Karlin (1998) *An Introduction to Stochastic Modeling*, 3rd Edition. Academic Press.

Prerequisites
Statistics 6301 or equivalent

Course Description
An introduction to some of the commonly encountered stochastic processes, including Markov chains and Poisson processes. Basic theory as well as applications will be discussed.

Learning Objectives
Develop technical skills for working with discrete-time Markov chains; understand the theory and applications of Poisson processes; gain familiarity with branching processes, birth and death processes, and Gaussian processes

Homework
There are weekly (approximately) homework assignments. You may discuss with other students, but DO NOT simply copy any part of someone else's work or solutions from any other sources. Violations will be treated as academic misconducts. Homework will be collected in class. **No late homework will be accepted.**

Exam 1
TBD (in class). One 8.5" X 11" sheet of notes may be used for the exam. **No make-up exam will be given.**

Exam 2
TBD (in class). One 8.5" X 11" sheet of notes may be used for the exam. **No make-up exam will be given.**

Final Exam
Thursday Apr 27, 10:00-11:45 AM. Two 8.5" X 11" sheets of notes may be used for the exam. **No make-up exam will be given.**

Grading
The final numerical grade will be determined as follows. Attendance may be taken into account if necessary.

Homework	15%
Exams 1 & 2	45%
Final Exam	40%

Special Accommodations
If you need any accommodations based on the impact of a documented disability, contact the instructor privately to discuss your specific needs. You should also contact the Office of Disability Services to coordinate special accommodations.

Academic Misconduct
Academic misconduct will not be tolerated and will be dealt with procedurally in accordance with university policy.